



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 21 July 2023

24 July 2023

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	66.70	5.35	89.85	390.75	28.35	3.95
<i>of which</i> : Primary Dealers	1.70	5.35	89.85	390.75	28.35	3.95
: Non-Primary Dealer Banks	65.00					
Non-Bank Financial Institutions	93.00	5.00				84.00
<i>of which</i> : Pension Funds						
: Insurance Companies	30.00					
: Others	63.00	5.00				84.00
Non-Financial Institutions	186.20	0.80			2.00	
Individuals	46.55	22.25	2.20	1.70	3.05	4.10
Total	392.45	33.40	92.05	392.45	33.40	92.05

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	103.85	3.20-4.35
Between 92 and 182 days	1.65	3.46-3.61
Between 183 and 364 days	288.25	3.35-3.62
Between 1 and 3 years	33.70	3.67-4.27
Between 3 and 5 years	0.15	4.25-4.38
Between 5 and 10 years	5.60	4.43-4.74
More than 10 years	84.70	4.50-5.15
Total	517.90	3.20-5.15

Figures may not add up to totals due to rounding